

FIG. 1

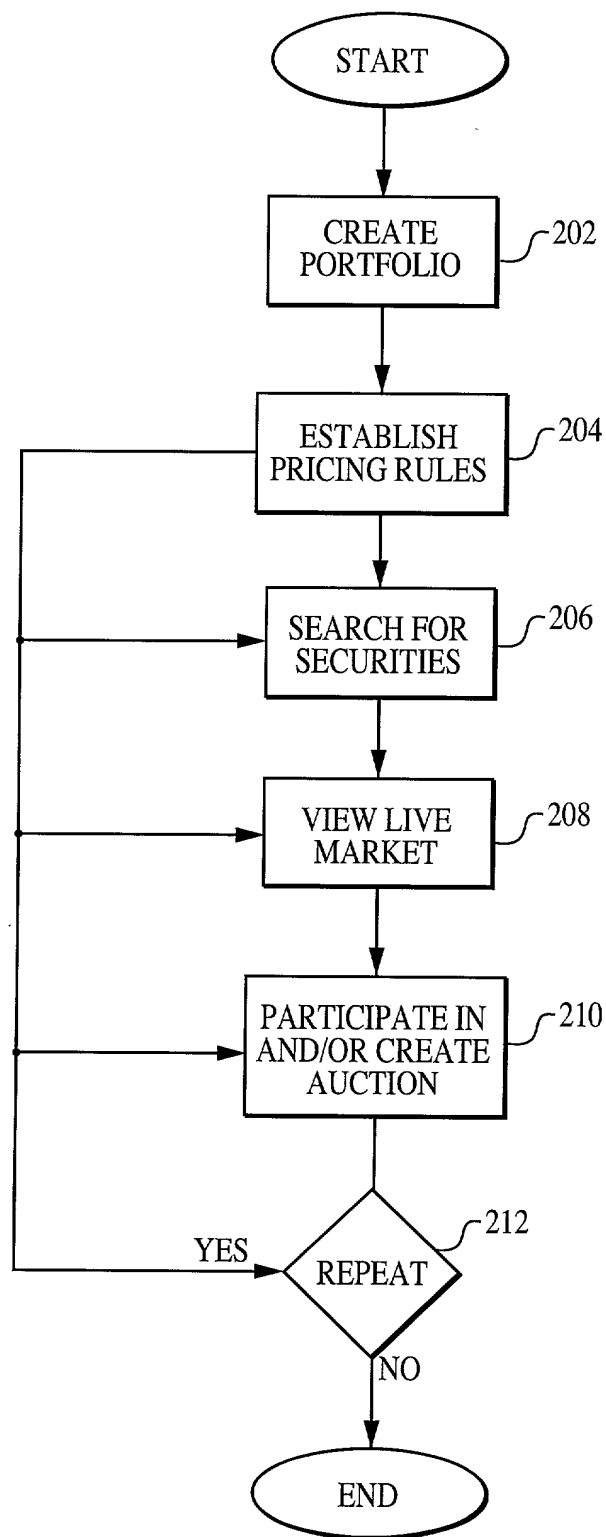


FIG. 2

FIG. 3

FIG. 3

TWS - ACCT210

Account

Portfolio

Live Market

Auction

Live Auction

Trd History

Exit

Portfolio Information

basil

Pimco 108

Edit

Status

TS

LS

MS

Security

FHR1347 HC

Market

Amount (MM)

10.000

SM

Amount

Min

Inc

Real-Time Price

Parameters

B/S

Price

Flat Pricing

Buy

77.7775

Best Bid

Amount

Price

Best Ask

Price

Amount

417

408

410a

410b

410

412

414a

414b

416

420a

420b

420c

420d

424

420f

420g

420h

420i

420

422

426

New

Details

Delete

Pre Method

Mkt Depth

Cancel Order

Price Only

Place Order

Amount

Min

Inc

Parameters

Price

77.7775

77.7775

0.0

0.0

0.0

0.0

0.0

0.0

0.0

0.0

Amount

Min

Inc

Parameters

Amount

Min

Inc

0.0

0.0

0.0

0.0

0.0

0.0

0.0

0.0

Hit

Lift

435

436

Security Details

Security

FHR1347 HC

S&P/MD/FCH

NA

CUSIP

31291PME

Coupon

4.25

Principal Type

PAC

Factor

0.85191473

Coll Net

WAC

8.0

WAM

240.0

Maturity

12/15/2021

Duration

2.52351655

Coll Type

FIX 30YR

Issuer

FREDDIE MAC

More...

Close

FIG. 4

5/24

☐ Portfolio Line Details

Security Search: Security CUSIP Search

Clearing Account

Pricing Method: Type:

Amount: Original Current

Price Range:

Settlement Method: Date:

Partial Amounts:

Date Range: ☒ Start End

Time Range:

Save Cancel

FIG. 5

6/24

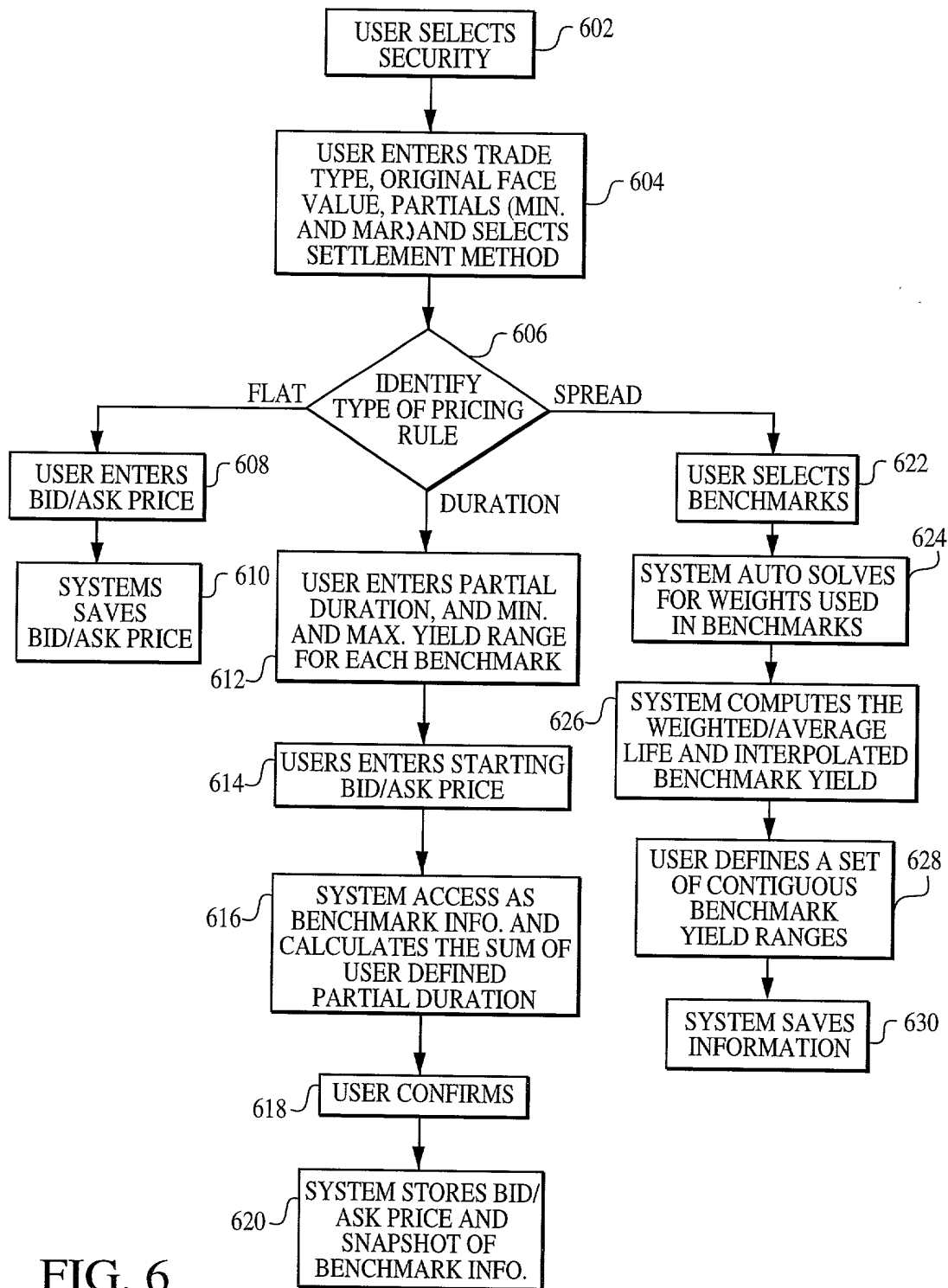


FIG. 6

7/24

706

704

702

Flat Price: 0.0

Flat Duration Spread

Save Cancel

Pricing

FIG. 7

8/24

820

822

804

802

818

803

816

806 808 810 812 814

Flat Duration Spread

Add Delete

Pricing

Start Price:

| Benchmarks | | | | Security | |
|------------|----------|-------------|------------|------------|--------------------|
| Name | Duration | Start Price | Min. Price | Max. Price | (Partial) Duration |
| CT2Y | 1.86 | 100.03 | 175 | 0 | 99999 1.86 |
| * | | 0 | 0 | 0 | 99999 0 |

FIG. 8

Figure 1 is a screenshot of a software interface for bond pricing. The interface is divided into several sections. At the top, there is a 'Pricing' tab and a 'Flat' tab. The 'Flat' tab is active, showing a 'Spread' field with a value of 7.8. Below this, there are sections for 'Boundaries (bps)', 'Spread (bps)', 'Callable/Puttable', 'Prepayment Rate', and 'Prepayment Method'. The 'Boundaries (bps)' section has a table with columns 'Yrs to Mat', 'Yield', and 'Weight'. The 'Spread (bps)' section has a table with columns 'YTM' and 'PSA'. The 'Callable/Puttable' section has a table with columns 'YTM' and 'PSA'. The 'Prepayment Rate' section has a table with columns 'YTM' and 'PSA'. The 'Prepayment Method' section has a table with columns 'YTM' and 'PSA'. The interface also includes 'Add', 'Delete', 'Save', and 'Cancel' buttons.

FIG. 9

Security Search

General

Currency

Market Sector

USD

ABS

Issuer

Security

CUSIP

1001

1010

Structure

Product Type

Agency CMO

Non-Agency CMO

MBS-TBA

CMBS

SBA

Auto

Consumer

Credit Cards

Home Equity

Mfg Housing

Receivables

Student Loans

CBOs/CLOs

Other...

Coupon Type

Fixed

WAC

IO

PO

Z

Floater

Inverse

Ascending Rate

Declining Rate

Capital Accret

Other...

Principal Type

Accret Directed

Callable

Component

Junior

Mezzanine

National

Other...

PAC

Pass-Through

Pro-Rata Strip

Residual

Scheduled

Segment

Senior

Sequential

Struct Collat

Support

TAC

Structure

Product Type

Agency CMO

Non-Agency CMO

MBS-TBA

CMBS

SBA

Auto

Consumer

Credit Cards

Home Equity

Mfg Housing

Receivables

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Product Type

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Consumer

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TAC

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Consumer

Credit Cards

Home Equity

Mfg Housing

Receivables

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Declining Rate

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Other...

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CMBS

SBA

Auto

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Home Equity

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Receivables

Student Loans

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Inverse

Ascending Rate

Declining Rate

Capital Accret

Other...

Principal Type

Accret Directed

Callable

Component

Junior

Mezzanine

National

Other...

PAC

Pass-Through

Pro-Rata Strip

Residual

Scheduled

Segment

Senior

Sequential

Struct Collat

Support

TAC

Structure

FIG. 11

| EVENT | CREATION | BROADCAST | START | EXECUTION |
|--------|--------------|------------|-------------|-----------|
| STATUS | UNREGISTERED | REGISTERED | IN PROGRESS | RESOLVED |

FIG. 12a

| EVENT | CREATION | BROADCAST | START EXECUTION |
|--------|--------------|------------|--------------------|
| STATUS | UNREGISTERED | REGISTERED | RESOLVED |

FIG. 12b

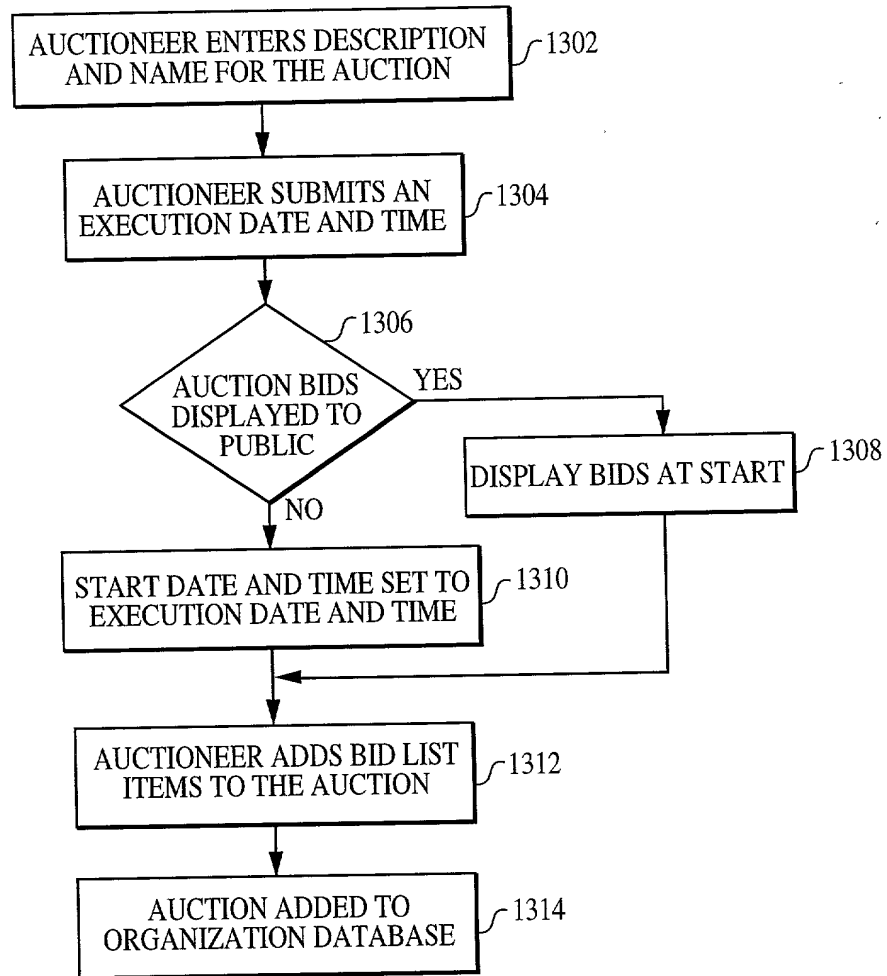


FIG. 13

TrdAdmin

Account

Portfolio

Live Market

Auction

Live Auction

Trade History

Auction

1410

1404

1411

1408

1412

Auction Information

Auction Name

1402

Auction Portfolio

1406

Status

1413

Bids Public

1415

Description

1413

Auction Date

12/18/2000

Start Date

12/18/2000

Registration

ABCDEFGHIJKLMN

Auction Time

5:00 pm

Start Time

8:00 pm

Clearing Acct

50

Save

Cancel

Submit

Suspend

Results

Status

1418

TS

MS

AS

PS

ES

Security

1419

SM

Total

Min

Inc

PM

Parameters

Price

1426

3 Corp

10,000,000

0

Flat

1422

1424

Amount

Real-Time Price

Add

1428

Edit

1434

Delete

1432

Pro Method

1430

Price

Parameters

Amount

Min

Inc

Bid Depth

Auction Activity

Security

1418

S&P/MD/FCH

Principal Type

Factor

1419

Cusip

Coupon

Type

1428

Coll Net

WAC

WAM

Coll Type

1419

Duration

Maturity

Issuer

1422

More...

Close

FIG. 14

TrdAdmin

Account

Portfolio

Live Market

Auction

Live Auction

Trade History

1516—1518

1524

| Auction | | Amount | | Reserve Price | | Best Bid | |
|--------------|----------|--------|-----------|---------------|----|-----------|-----------|
| Auction Date | Security | Total | Min | Inc | SM | Res | Price |
| 1514 | FHR209 G | 1.OE7 | | | 3 | | |
| | FHR209 H | 1.OE7 | | | 3 | | |
| | FHR209 G | 1.OE7 | 1520—1522 | | 3 | 1526—1528 | 1530—1532 |
| | FHR209 G | 1.OE7 | | | 3 | | 1534 |
| | FHR209 G | 1.OE7 | | | 3 | | |
| | FHR209 G | 1.OE7 | | | 3 | | |
| | FHR209 G | 1.OE7 | | | 3 | | |
| | FHR209 G | 1.OE7 | | | 3 | | |
| | FHR209 G | 1.OE7 | | | 3 | | |
| | FHR209 G | 1.OE7 | | | 3 | | |

Add

1510

1506

1506a

1506b

1506c

1506d

1506e

1506f

1506g

1512

1504

1508

Security

Cusip

Coupon Type

Coll Net

WAC

WAM

Coll Type

S&P/MD/FCH

Principal Type

Factor

WAL

Duration

Maturity

Issuer

More...

Close

FIG. 15

☐ Auction Bid Edit

☐ Reserve Price

☐ Price Visible

Pricing Method

Flat

Amount

Original

10,000,000

Current

10,000,000

Partial Amounts

☐ Accepted

Minimum

Increment

Clearing Account

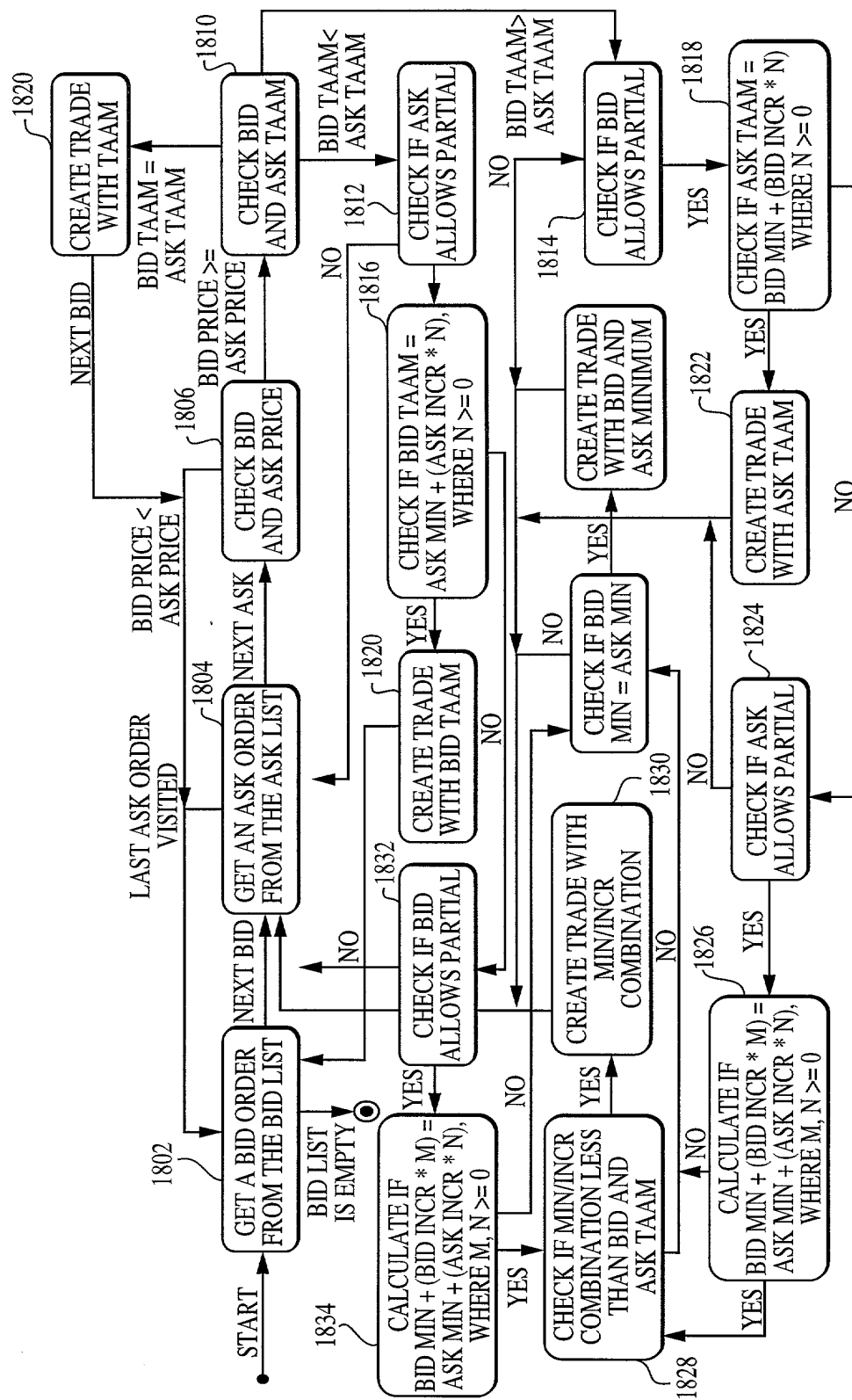
Account

50

Save

Cancel

FIG. 17



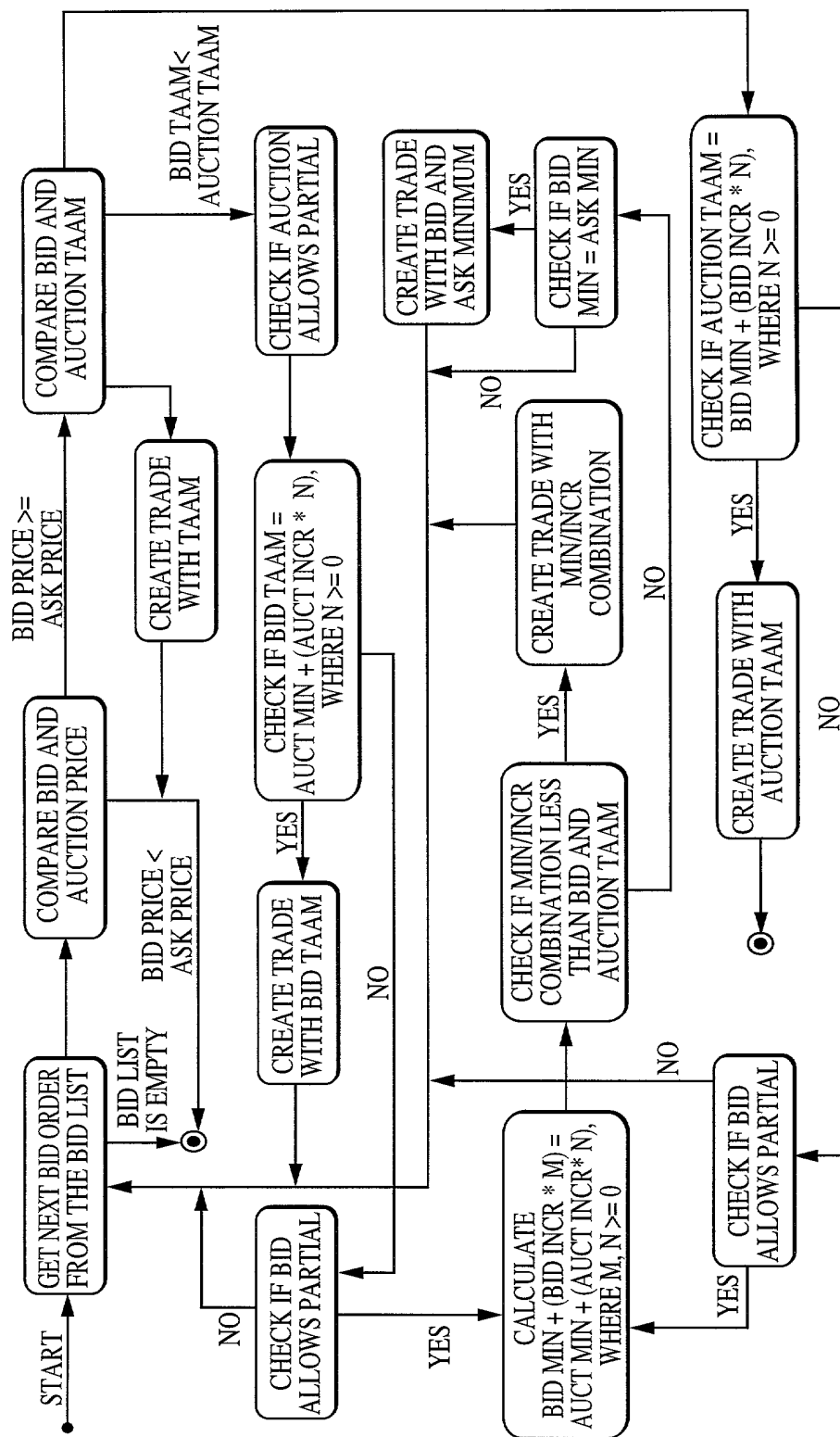


FIG. 19

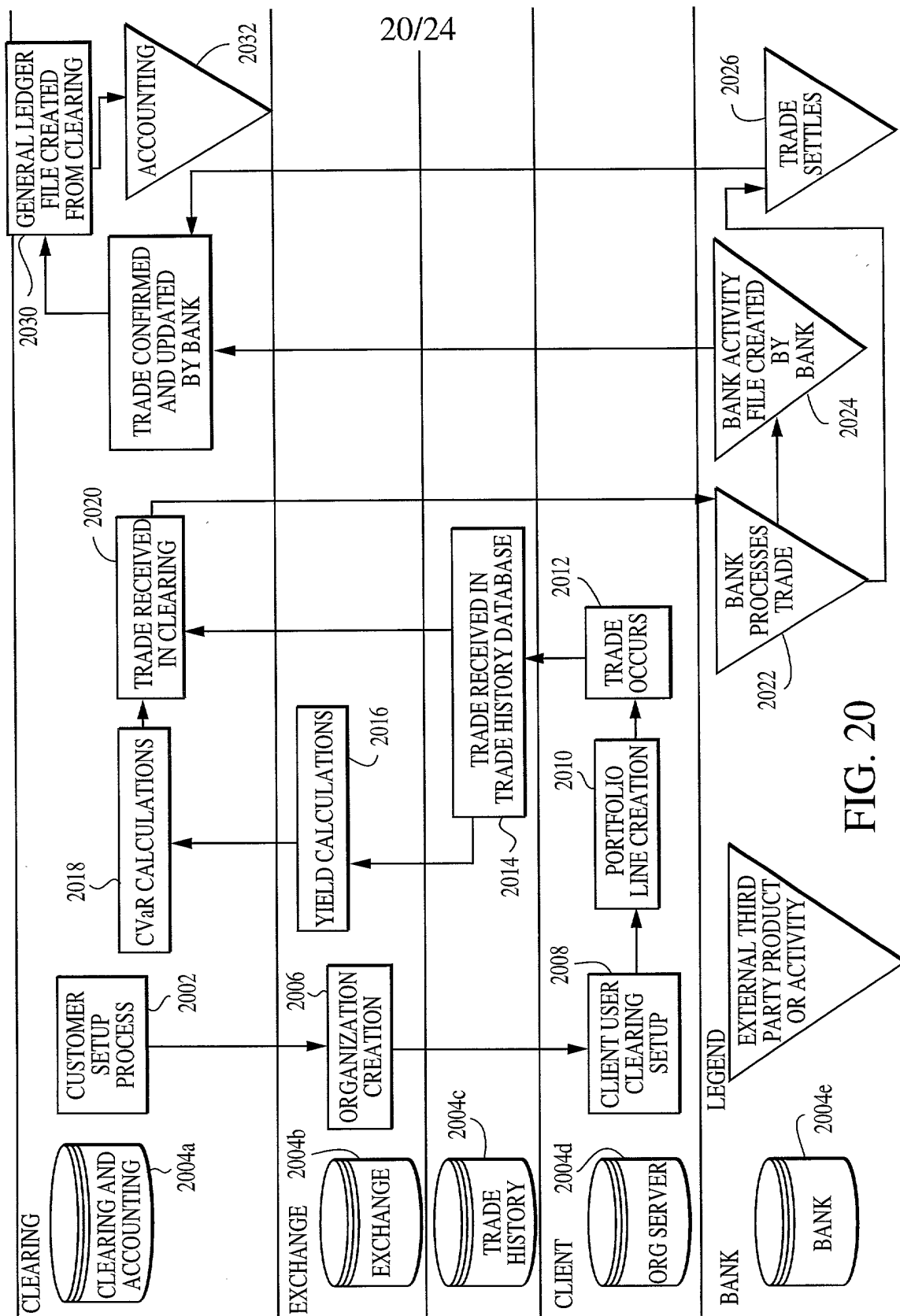


FIG. 20

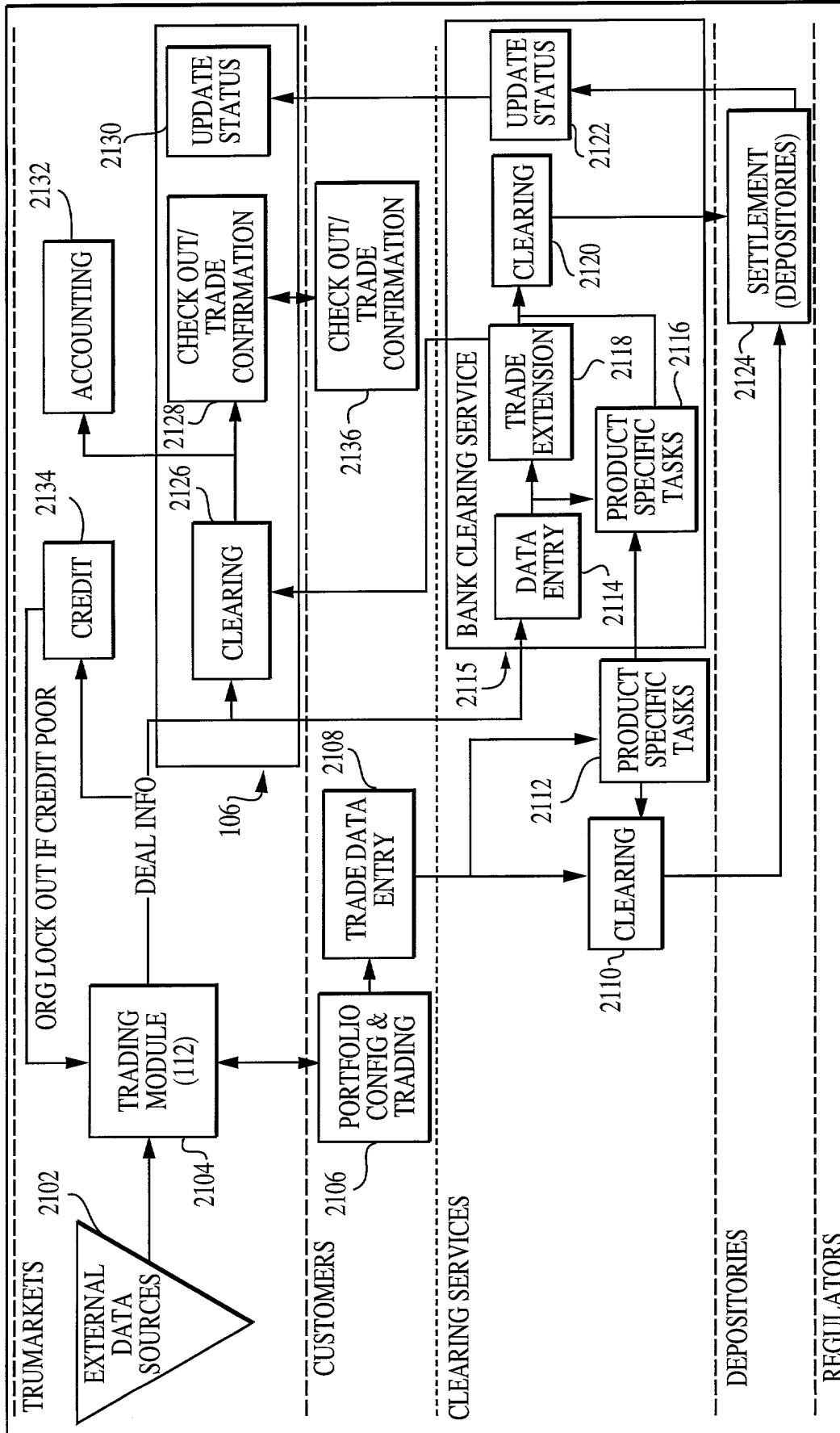
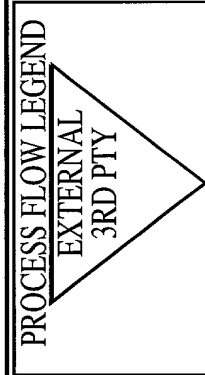


FIG. 21



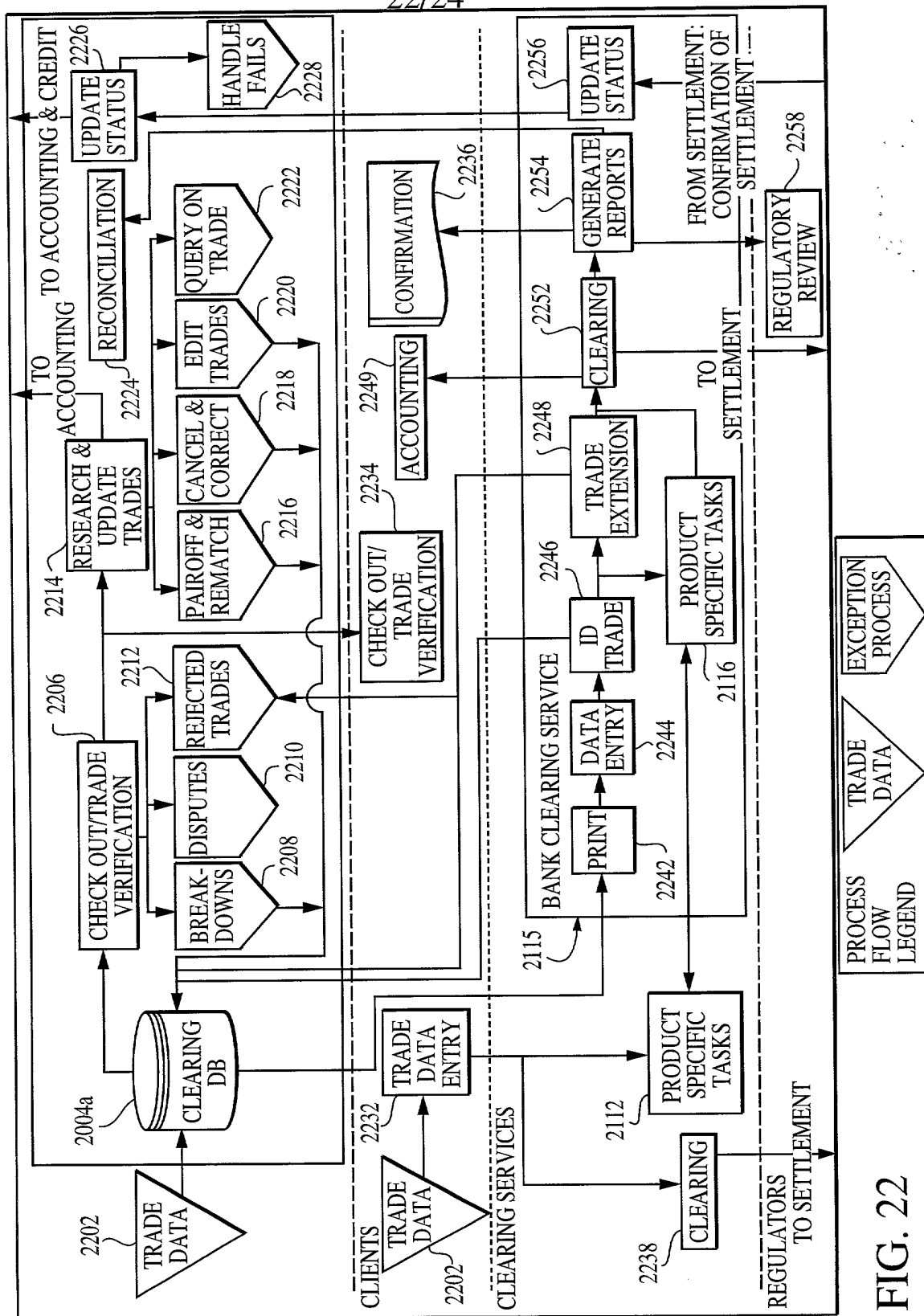


FIG. 22

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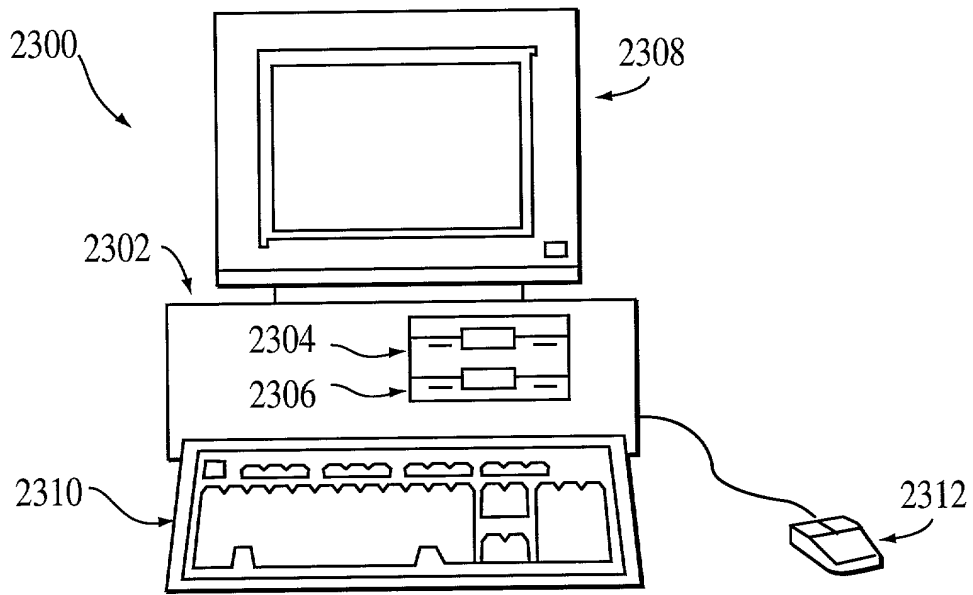


FIG. 23

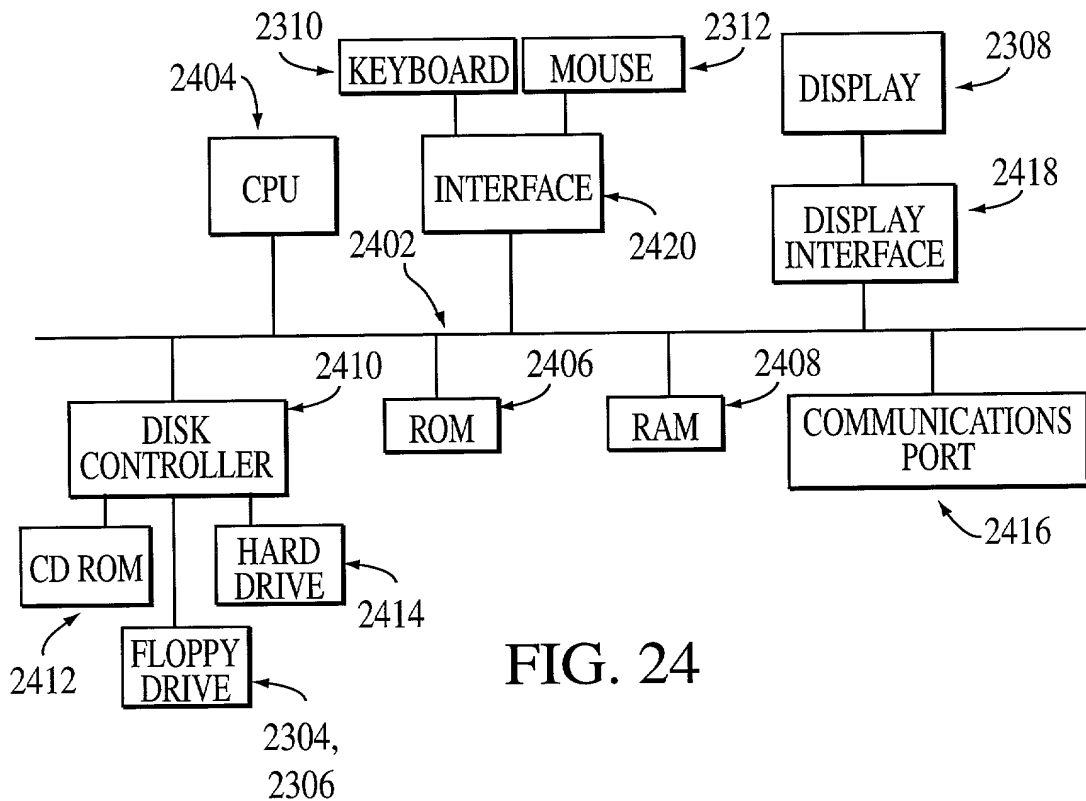


FIG. 24

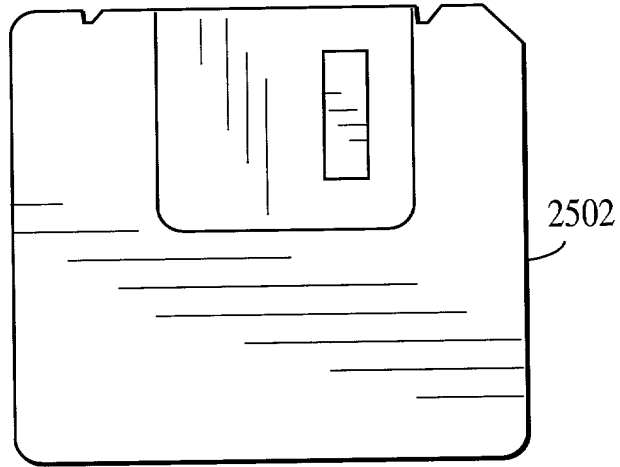


FIG. 25